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LAMPIRAN

1. Data Sebelum Ditransformasi Ke Bentuk *Logaritma Natural*

	IMPOR	HARGA	PROD	PDB	EXC
2007-01-01	2883734	43.54	115.56	1412656	94.9407
2007-04-01	2906143	44.57	112.10	1450611	94.4611
2007-07-01	2973970	46.64	105.34	1505591	91.1013
2007-10-01	2769836	46.64	98.76	1465195	89.2766
2008-01-01	3499163	47.34	102.50	1500500	88.5196
2008-04-01	3584116	49.66	109.75	1542038	88.785
2008-07-01	3779326	52.89	115.92	1599764	93.9484
2008-10-01	3435606	56.84	110.48	1542593	84.5144
2009-01-01	2238919	80.38	110.13	1568328	81.1787
2009-04-01	2642982	80.86	108.98	1605813	87.835
2009-07-01	3197969	80.85	113.19	1668062	91.0259
2009-10-01	3363777	80.94	109.12	1628983	94.2138
2010-01-01	3648258	81.16	103.52	1642356	97.6038
2010-04-01	3743079	81.07	107.18	1709132	100.469
2010-07-01	4400601	80.89	104.18	1775110	102.285
2010-10-01	4464299	80.91	110.67	1737535	99.6848
2011-01-01	4201498	81.14	108.81	1748731	99.9925
2011-04-01	4575529	80.86	125.58	1816268	100.321
2011-07-01	4904454	80.93	120.36	1881850	100.475
2011-10-01	5148610	81.53	115.34	1840786	99.1359
2012-01-01	4719854	81.78	125.92	1855580	98.4
2012-04-01	5216084	82.19	134.68	1929019	96.9282
2012-07-01	4838683	82.69	131.25	1993632	95.9752
2012-10-01	4915533	83.18	136.05	1948852	93.7946
2013-01-01	4958350	101.41	138.80	1958396	95.8334
2013-04-01	5113083	103.4	148.33	2036817	97.1152
2013-07-01	4824833	103.67	141.91	2103598	93.6046
2013-10-01	4685686	108.74	140.28	2057688	85.8263
2014-01-01	4613262	112.34	142.82	2058585	85.772
2014-04-01	4662302	112.61	155.47	2137386	86.5773
2014-07-01	4334855	118.61	161.93	2207344	87.096
2014-10-01	4406040	120.15	165.10	2161553	89.0534
2015-01-01	4081799	121.84	157.28	2158040	89.913
2015-04-01	4173127	123.4	162.19	2238704	88.2663
2015-07-01	3810912	126.02	154.62	2312844	87.0689
2015-10-01	4239339	128.62	148.10	2272929	88.9539
2016-01-01	3779436	129.47	141.93	2264721	91.8704

2016-04-01	4054165	129.59	144.72	2355445	90.7394
2016-07-01	3836028	130.08	145.89	2429261	92.6455
2016-10-01	4778642	130.8	143.88	2385187	94.8834
2017-01-01	4124101	132.33	140.06	2378146	96.0234
2017-04-01	4363601	132.94	142.19	2473513	95.197
2017-07-01	5131458	132.13	149.04	2552297	93.487
2017-10-01	5623751	132.37	146.05	2508972	91.6804
2018-01-01	5356545	132.88	141.29	2498698	89.162
2018-04-01	5328557	133.5	140.41	2603853	88.2301
2018-07-01	6079438	134.41	153.63	2684332	87.5665
2018-10-01	5862303	134.98	153.09	2638970	87.7204
2019-01-01	4931690	135.54	157.46	2625181	90.9053
2019-04-01	4905290	136.09	151.12	2735414	91.3365
2019-07-01	5571212	135.92	159.74	2818813	93.3392
2019-10-01	5841999	135.74	151.30	2769748	92.9772
2020-01-01	4825914	135.89	152.49	2703027	92.7541
2020-04-01	4412871	136.19	121.63	2589769	90.7333
2020-07-01	5179613	136.48	119.37	2720481	89.2766
2020-10-01	5622744	136.62	137.27	2709722	89.1499
2021-01-01	5759149	137.38	156.31	2684448	89.2465
2021-04-01	5859230	137.76	151.32	2773067	88.3055
2021-07-01	5707098	137.76	151.42	2816495	88.9961
2021-10-01	6445323	137.76	158.76	2846069	89.9612

2. Data Setelah Ditransformasi Dalam Bentuk *Logaritma Natural*

	LIMP	HARGA	PROD	LPDB	EXC
2007-01-01	14.875	43.54	115.56	14.161	94.9407
2007-04-01	14.882	44.57	112.10	14.187	94.4611
2007-07-01	14.905	46.64	105.34	14.225	91.1013
2007-10-01	14.834	46.64	98.76	14.197	89.2766
2008-01-01	15.068	47.34	102.50	14.221	88.5196
2008-04-01	15.092	49.66	109.75	14.249	88.785
2008-07-01	15.145	52.89	115.92	14.285	93.9484
2008-10-01	15.050	56.84	110.48	14.249	84.5144
2009-01-01	14.622	80.38	110.13	14.266	81.1787
2009-04-01	14.787	80.86	108.98	14.289	87.835
2009-07-01	14.978	80.85	113.19	14.327	91.0259
2009-10-01	15.029	80.94	109.12	14.303	94.2138
2010-01-01	15.110	81.16	103.52	14.312	97.6038
2010-04-01	15.135	81.07	107.18	14.351	100.469
2010-07-01	15.297	80.89	104.18	14.389	102.285
2010-10-01	15.312	80.91	110.67	14.368	99.6848
2011-01-01	15.251	81.14	108.81	14.374	99.9925

2011-04-01	15.336	80.86	125.58	14.412	100.321
2011-07-01	15.406	80.93	120.36	14.448	100.475
2011-10-01	15.454	81.53	115.34	14.426	99.1359
2012-01-01	15.367	81.78	125.92	14.434	98.4
2012-04-01	15.467	82.19	134.68	14.473	96.9282
2012-07-01	15.392	82.69	131.25	14.505	95.9752
2012-10-01	15.408	83.18	136.05	14.483	93.7946
2013-01-01	15.417	101.41	138.80	14.488	95.8334
2013-04-01	15.447	103.4	148.33	14.527	97.1152
2013-07-01	15.389	103.67	141.91	14.559	93.6046
2013-10-01	15.360	108.74	140.28	14.537	85.8263
2014-01-01	15.344	112.34	142.82	14.538	85.772
2014-04-01	15.355	112.61	155.47	14.575	86.5773
2014-07-01	15.282	118.61	161.93	14.607	87.096
2014-10-01	15.298	120.15	165.10	14.586	89.0534
2015-01-01	15.222	121.84	157.28	14.585	89.913
2015-04-01	15.244	123.4	162.19	14.621	88.2663
2015-07-01	15.153	126.02	154.62	14.654	87.0689
2015-10-01	15.260	128.62	148.10	14.637	88.9539
2016-01-01	15.145	129.47	141.93	14.633	91.8704
2016-04-01	15.215	129.59	144.72	14.672	90.7394
2016-07-01	15.160	130.08	145.89	14.703	92.6455
2016-10-01	15.380	130.8	143.88	14.685	94.8834
2017-01-01	15.232	132.33	140.06	14.682	96.0234
2017-04-01	15.289	132.94	142.19	14.721	95.197
2017-07-01	15.451	132.13	149.04	14.753	93.487
2017-10-01	15.543	132.37	146.05	14.735	91.6804
2018-01-01	15.494	132.88	141.29	14.731	89.162
2018-04-01	15.489	133.5	140.41	14.773	88.2301
2018-07-01	15.620	134.41	153.63	14.803	87.5665
2018-10-01	15.584	134.98	153.09	14.786	87.7204
2019-01-01	15.411	135.54	157.46	14.781	90.9053
2019-04-01	15.406	136.09	151.12	14.822	91.3365
2019-07-01	15.533	135.92	159.74	14.852	93.3392
2019-10-01	15.581	135.74	151.30	14.834	92.9772
2020-01-01	15.390	135.89	152.49	14.810	92.7541
2020-04-01	15.300	136.19	121.63	14.767	90.7333
2020-07-01	15.460	136.48	119.37	14.816	89.2766
2020-10-01	15.542	136.62	137.27	14.812	89.1499
2021-01-01	15.566	137.38	156.31	14.803	89.2465
2021-04-01	15.584	137.76	151.32	14.835	88.3055
2021-07-01	15.557	137.76	151.42	14.851	88.9961
2021-10-01	15.679	137.76	158.76	14.861	89.9612

3. Hasil Estimasi Regresi Jangka Panjang

Sample: 2007Q1 2021Q4
Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-11.67940	3.543114	-3.296366	0.0017
HARGA	-0.007771	0.001795	-4.328158	0.0001
PRODUKSI	0.002715	0.001330	2.041269	0.0460
LPDB	1.795718	0.259532	6.919053	0.0000
EXC	0.013943	0.003343	4.170705	0.0001
R-squared	0.782148	Mean dependent var	15.29307	
Adjusted R-squared	0.766305	S.D. dependent var	0.227694	
S.E. of regression	0.110072	Akaike info criterion	-1.495707	
Sum squared resid	0.666373	Schwarz criterion	-1.321178	
Log likelihood	49.87120	Hannan-Quinn criter.	-1.427439	
F-statistic	49.36633	Durbin-Watson stat	0.858954	
Prob(F-statistic)	0.000000			

4. Uji Kointegrasi Residual (Error Correction Term)

Null Hypothesis: ECT has a unit root
Exogenous: Constant
Lag Length: 3 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.986853	0.0423
Test critical values:		
1% level	-3.552666	
5% level	-2.914517	
10% level	-2.595033	

*Mackinnon (1996) one-sided p-values.

5. Hasil Estimasi Regresi Jangka Pendek (Error Correction Model)

Sample (adjusted): 2007Q2 2021Q4
Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.018898	0.012690	1.489213	0.1424
D(HARGA)	-0.010379	0.002835	-3.661192	0.0006
D(PRODUKSI)	0.004720	0.001534	3.076041	0.0033
D(LPDB)	0.664000	0.449528	1.477105	0.1456
D(EXC)	0.005747	0.004273	1.345049	0.1843
ECT(-1)	-0.468408	0.110584	-4.235762	0.0001
R-squared	0.506392	Mean dependent var	0.013627	
Adjusted R-squared	0.459825	S.D. dependent var	0.111093	
S.E. of regression	0.081649	Akaike info criterion	-2.076622	
Sum squared resid	0.353331	Schwarz criterion	-1.865347	
Log likelihood	67.26035	Hannan-Quinn criter.	-1.994149	
F-statistic	10.87453	Durbin-Watson stat	2.101011	
Prob(F-statistic)	0.000000			

6. Hasil Uji Asumsi Klasik

Uji Multikolinearitas

Sample: 2007Q1 2021Q4
Included observations: 59

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.000161	1.425214	NA
D(HARGA)	8.04E-06	1.246149	1.064753
D(PRODUKSI)	2.35E-06	1.314679	1.303510
D(LPDB)	0.202075	1.394332	1.142592
D(EXC)	1.83E-05	1.085137	1.083986
ECT(-1)	0.012229	1.216315	1.216213

Uji Normalitas

